

Snapshot

| | |
|----------------------------|-------------------|
| Equity Style Box | |
| Morningstar Category | US SA Large Blend |
| Morningstar Rating Overall | ★★★★ |
| Inception Date | 1/3/2017 |
| Strategy Assets | \$ 9,130,000 |
| Investment Minimum | \$ 250,000 |
| Average Market Cap (mil) | \$ 199,805 |
| # of Holdings | 110 |

Portfolio Managers

Ryan Caylor, CFA
Brent Lium, CFA

Strategy Objective

Crossmark's Israel Impact Strategy is a domestic equity strategy that seeks to track the performance of its benchmark while investing only in U.S. large-cap companies with positive engagement in the Israeli economy. The types of engagement can include direct investment, local partnerships, employment and other criteria.

Model Portfolio Risk Statistics*

Time Period: 4/1/2018 to 3/31/2021

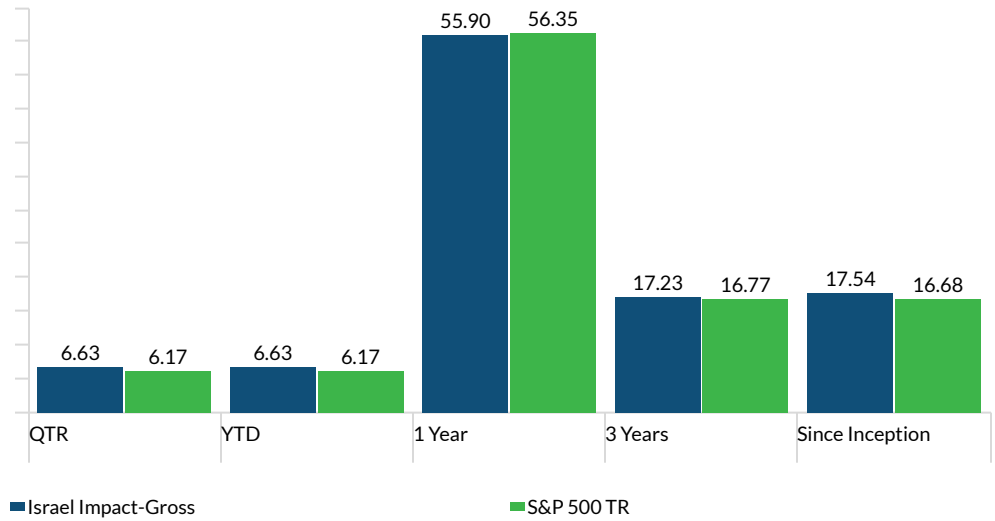
Calculation Benchmark: S&P 500 TR

| | |
|----------------------|-------|
| Return | 17.24 |
| Std Dev | 17.71 |
| Beta | 0.96 |
| Alpha | 0.91 |
| R2 | 99.34 |
| Sharpe Ratio (arith) | 0.89 |
| Up Capture Ratio | 97.88 |
| Down Capture Ratio | 94.11 |

Model Portfolio Top 10 Holdings*

| | Weight |
|--------------------------------|--------|
| Apple Inc | 6.05% |
| Microsoft Corp | 5.95% |
| Amazon.com Inc | 4.17% |
| Alphabet Inc A | 3.98% |
| JPMorgan Chase & Co | 2.55% |
| Facebook Inc A | 2.38% |
| Berkshire Hathaway Inc Class B | 2.27% |
| Visa Inc Class A | 1.84% |
| Johnson & Johnson | 1.74% |
| Procter & Gamble Co | 1.70% |
| | 32.63% |

Composite Performance



Composite Trailing Returns

| | Qtr | YTD | 1 Year | 3 Years | Since Inception |
|---------------------|-------|-------|--------|---------|-----------------|
| Israel Impact-Gross | 6.63% | 6.63% | 55.90% | 17.23% | 17.54% |
| S&P 500 TR | 6.17% | 6.17% | 56.35% | 16.77% | 16.68% |

Composite Calendar Year Returns

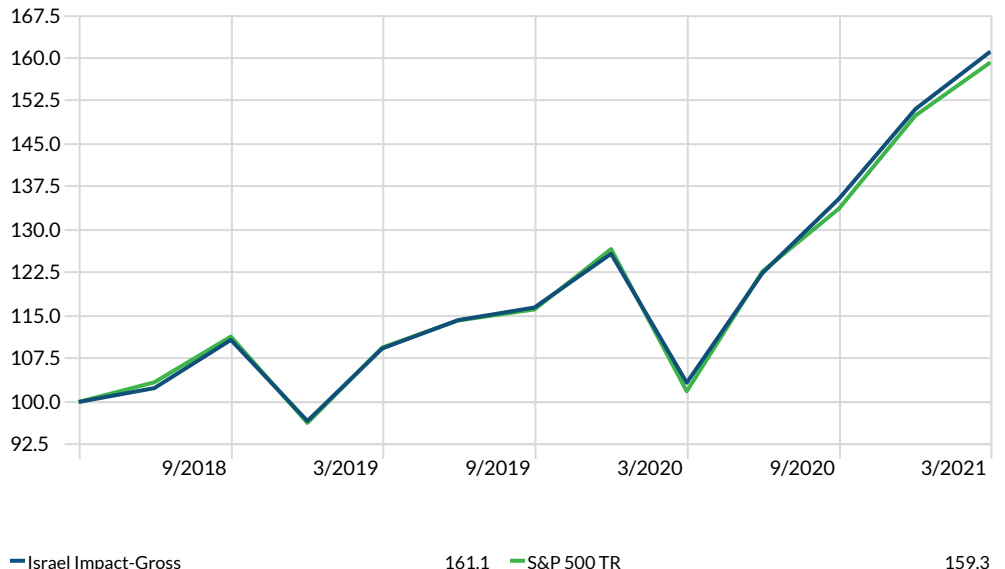
| | 2020 | 2019 | 2018 | 2017 |
|---------------------|--------|--------|--------|--------|
| Israel Impact-Gross | 20.08% | 30.18% | -4.37% | 24.60% |
| S&P 500 TR | 18.40% | 31.49% | -4.38% | 21.83% |

Model Portfolio Characteristics*

| | | | |
|----------------------------------|-------|-------------------|-------|
| Dividend Yield (%) | 1.52 | P/E Ratio (TTM) | 26.93 |
| Dividend Growth - 3 Yr (%) | 5.77 | P/B Ratio (TTM) | 4.12 |
| Median Dividend Payout Ratio (%) | 41.29 | P/FCF Ratio (TTM) | 22.98 |
| EPS Growth - 3 Yr (%) | 21.68 | ROE % (TTM) | 27.19 |

Composite Growth of \$100

Time Period: 4/1/2018 to 3/31/2021



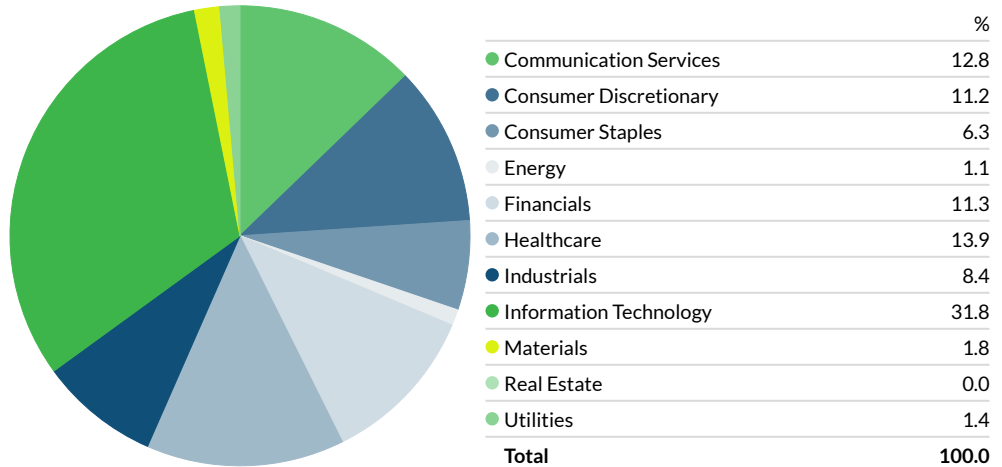
All Investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results.
* Model Portfolios are based on a hypothetical account managed during the current quarter. Actual characteristics and income may differ materially from model.

Leading Contributors

Time Period: 1/1/2021 to 3/31/2021

| | Return | Contribution |
|------------------------------------|--------|--------------|
| Alphabet Inc A | 17.68 | 0.64 |
| JPMorgan Chase & Co | 20.66 | 0.47 |
| Lennar Corp | 33.19 | 0.41 |
| Microsoft Corp | 6.25 | 0.38 |
| Chevron Corp | 25.80 | 0.25 |
| Intel Corp | 29.22 | 0.24 |
| Johnson Controls International PLC | 28.65 | 0.24 |
| Berkshire Hathaway Inc Class B | 10.18 | 0.22 |
| KLA Corp | 27.97 | 0.19 |
| Goldman Sachs Group Inc | 24.47 | 0.19 |

Model Portfolio Sector Allocation*



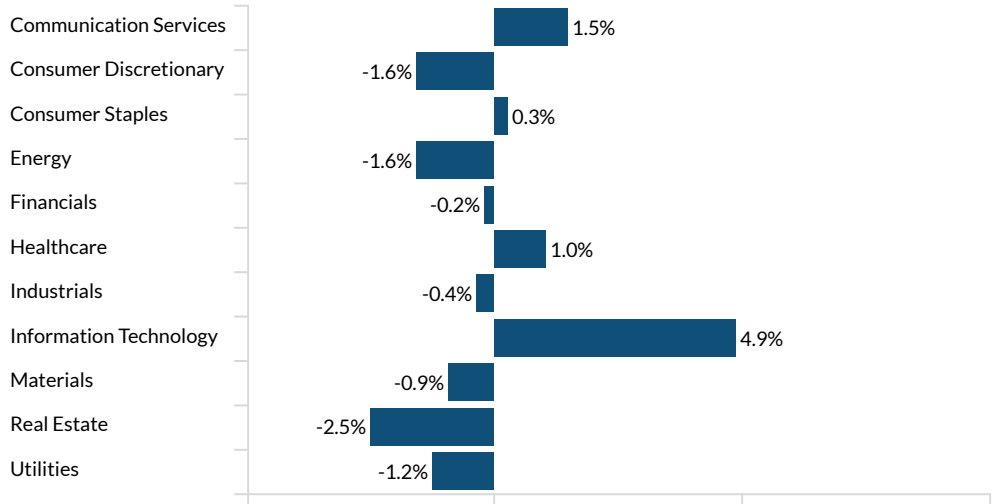
Leading Detractors

Time Period: 1/1/2021 to 3/31/2021

| | Return | Contribution |
|------------------------|--------|--------------|
| Apple Inc | -7.81 | -0.55 |
| Amazon.com Inc | -5.00 | -0.24 |
| Qualcomm Inc | -12.53 | -0.09 |
| Intuitive Surgical Inc | -9.68 | -0.07 |
| Nike Inc B | -5.87 | -0.06 |
| Walmart Inc | -5.37 | -0.06 |
| ServiceNow Inc | -9.14 | -0.06 |
| Visa Inc Class A | -3.05 | -0.06 |
| Merck & Co Inc | -4.94 | -0.05 |
| Autodesk Inc | -9.23 | -0.05 |

Model Portfolio Sector Exposure Relative to Benchmark*

Calculation Benchmark: S&P 500 TR



Ratings

| | |
|----------------------------|-------------------|
| Rating Date | 3/31/2021 |
| Morningstar Category | US SA Large Blend |
| Morningstar Rating Overall | ★★★★ |
| Morningstar Rating 3 Yr | ★★★★ |

The Morningstar Rating or "star rating", is calculated for separate accounts with at least a three-year history. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods.

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The Israel Impact Wrap composite consists of accounts that create an opportunity for the investor to not only exclude companies who violate the Israeli anti-embargo agreement, but to Israel Impact by investing in those companies that have a direct, positive impact on the economic growth and stability of the country. This composite includes all discretionary wrap accounts that are managed in this style. The composite excludes accounts for which the clients have imposed restrictions or requirements that impede the manager from fully executing their strategy such that the results will not be representative of the strategy. For comparison purposes, the composite is measured against the S&P 500 Index. The S&P 500 Index is large capitalization weighted index of 500 U.S. companies generally considered to be representative of stock market activity.

The U.S. Dollar is the currency used to express performance. The performance reflects the reinvestment of dividends and other earnings to the extent that client accounts included in the composite elected to reinvest dividends and earnings. Performance figures shown gross of fees do not reflect the payment of investment advisory fees.

All Investments are subject to risks, including the possible loss of principal. Past performance does not guarantee future results. The Israel Impact strategy may not achieve its objective if the managers' expectations regarding particular securities or markets are not met. Equity investments generally involve two principal risks—market risk and selection risk. The value of equity securities will rise and fall in response to general market and/or economic conditions (equity market risk). The value of any individual equity security will rise and fall in response to the market's perception of the issuer's revenues, earnings, balance sheet, credit worthiness, business plan, and overall perception of the viability of the issuer's business (selection risk).

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